

FIG. 1

Q-Tools - Microsoft Internet Explorer

File Edit View Favorites Tools Help Address http://m2 Go

Quantitative Analytics

Q-Tools Real Time Historic Analytical Probability

Majors ▾ Product Group Analysis Volview

Last Change: 11-Feb.-2001 19:05:35 EST
Spot reference : 0,9251

Expiry	MID	Change	25D RR	Change	25D Fly	Actual	IMP - Act	Spread
1W	13.75	+0.55	0.40P	+0.20P	0.30	12.88	0.09	
1M	12.91	+0.20	0.14P	+0.21P	0.33	14.39	-1.46	
2M	12.90	+0.15	0.05P	+0.15P	0.35	16.92	-4.02	
3M	12.90	+0.15	0.00C	+0.10P	0.35	15.35	-2.45	
6M	12.95	+0.10	0.00C	+0.10P	0.35	14.11	-1.16	
9M	12.97	+0.08	0.00C	+0.07P	0.35	13.24	-0.27	
1Y	12.95	+0.05	0.00C	+0.05P	0.35	12.91	0.04	
2Y	12.71	+0.00	0.00C	+0.00C	0.35	11.42	1.28	

▷ ATM Implied Volatility Curve

1W	12.85	12.75	13.55	14.40
1M	12.95	12.85	13.55	13.95
2M	12.95	12.85	13.55	13.85
3M	12.95	12.85	13.55	13.80
6M	12.95	12.85	13.55	13.75
9M	12.95	12.85	13.55	13.70
12M	12.95	12.85	13.55	13.65
24M	12.85	12.75	13.55	13.25

File Edit View Favorites Tools Help C:\ temp E360 Pos st... N@ 4:35PM

FIG. 2

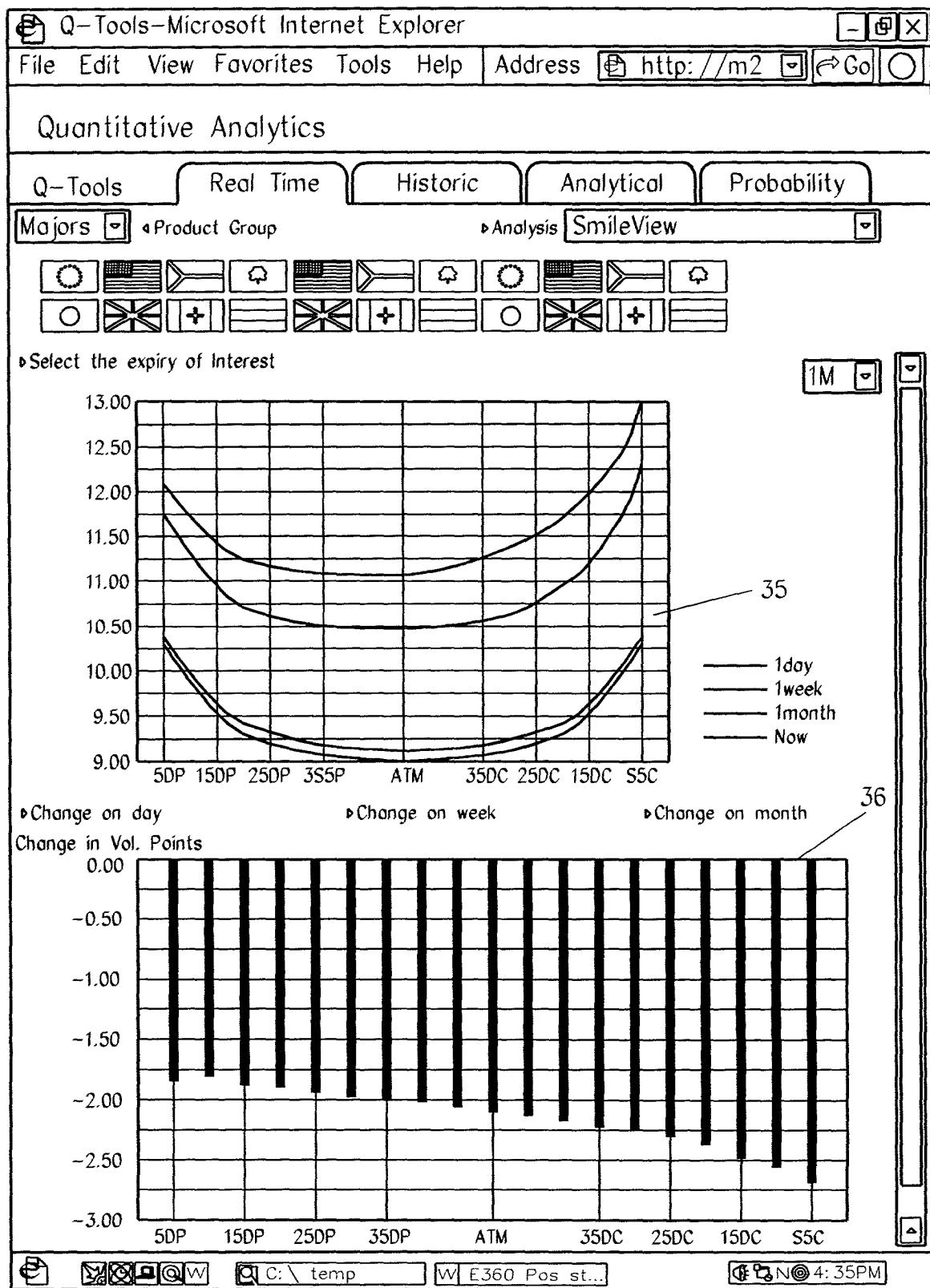


FIG. 3

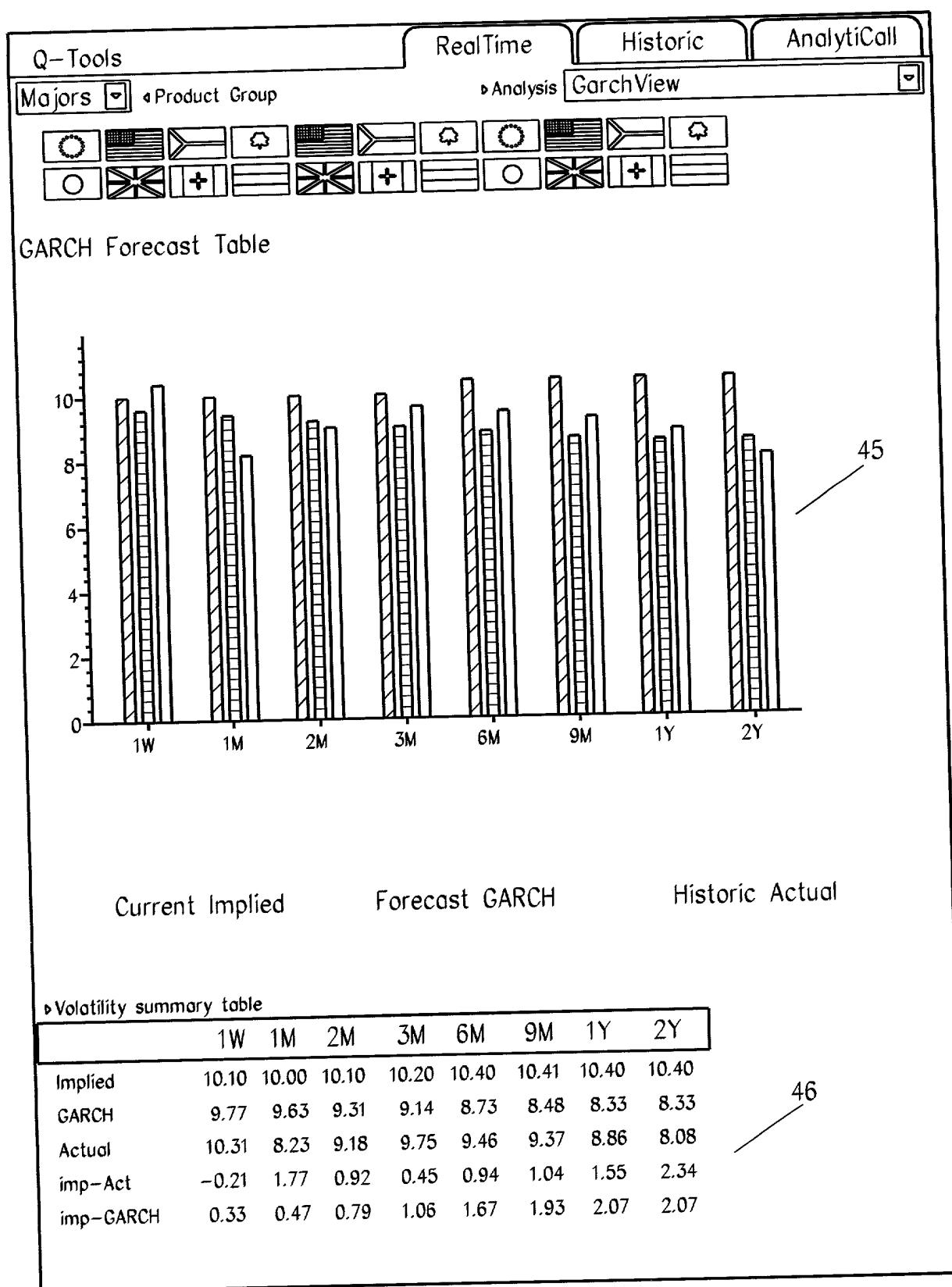


FIG. 4